



LUDWIG-
MAXIMILIANS-
UNIVERSITÄT
MÜNCHEN

MATHEMATISCHES INSTITUT



Spring term 2014 / Sommersemester 2014

Mathematical Statistical Physics – Final exam, 11.7.2014
Mathematische Statistische Physik – Endklausur, 11.7.2014

Name: / Name: _____ Pseudonym: / Pseudonym: _____

Matriculation number: / Matrikelnr.: _____ Semester: / Fachsemester: _____

Degree course: / Studiengang: Diplom Bachelor, PO _____ Lehramt Gymnasium (modularisiert)
 TMP Master, PO _____ Lehramt Gymnasium (nicht modul.)

Major: / Hauptfach: Mathematik Wirtschaftsm. Informatik Physik Statistik _____

Minor: / Nebenfach: Mathematik Wirtschaftsm. Informatik Physik Statistik _____

Credits needed for: / Anrechnung der Credit Points für das: Hauptfach Nebenfach

Extra solution sheets submitted: / Zusätzlich abgegebene Lösungsblätter: Yes No

problem	1	2	3	4	5	6	Σ
total marks	10	10	10	10	10	10	60
scored marks							

FINAL MARK	
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INSTRUCTIONS:

- This booklet is made of sixteen pages, including the cover, numbered from 1 to 16. The test consists of six problems. Each problem is worth 10 marks. You are free to work on any problem and to collect partial credits.
- The only material that you are allowed to use is black or blue pens/pencils and one hand-written, two-sided, A4-size "cheat sheet" (Spickzettel).
- Raise up your hand to request extra sheets or scratch paper. You are not allowed to use your own paper.
- Results discussed in the lectures can be cited and used without justification. Unless explicitly stated, you cannot cite without proof results from the homework.
- Work individually. Write with legible handwriting. You may hand in your solution in German or in English. Put your name on every sheet you hand in.
- You have 165 minutes.

GOOD LUCK!

Fill in the form here below only if you need the certificate (Schein).

UNIVERSITÄT MÜNCHEN

Dieser Leistungsnachweis entspricht auch den Anforderungen
nach § Abs. Nr. Buchstabe LPO I
nach § Abs. Nr. Buchstabe LPO I

ZEUGNIS

Der / Die Studierende der _____

Herr / Frau _____ aus _____

geboren am _____ in _____ hat im **SoSe** _____ -Halbjahr **2014**

meine Übungen **zur Mathematischen Statistischen Physik** _____

mit _____ besucht.

Er / Sie hat _____

schriftliche Arbeiten geliefert, die mit ihm / ihr besprochen wurden. _____

MÜNCHEN, den 11 Juli 2014

Name

PROBLEM 1. (10 marks)

Consider

- the C^* -algebra $\mathcal{A} = \mathcal{M}(n \times n, \mathbb{C})$, $n \in \mathbb{N}$,
- a Hamiltonian $H = H^* \in \mathcal{A}$,
- the one-parameter group $\{\tau^t \mid t \in \mathbb{R}\}$ of $*$ -automorphisms $A \mapsto \tau^t(A) := e^{itH} A e^{-itH}$ of \mathcal{A} ,
- a state ω on \mathcal{A} ,
- $\beta \in \mathbb{R}$.

Denote by $\omega_{\beta H}$ the Gibbs state at inverse temperature β . Prove the following:

1. If $\omega = \omega_{\beta H}$, then ω is a (τ^t, β) -KMS state.
2. If ω is a (τ^t, β) -KMS state, then $\omega = \omega_{\beta H}$.

SOLUTION:

SOLUTION TO PROBLEM 1 (CONTINUATION):

Name

PROBLEM 2. (10 marks)

Consider the C^* -algebra $\mathcal{A} = \mathcal{M}(2 \times 2, \mathbb{C})$ and the state ω_μ represented by the density matrix

$$\rho_\mu = \begin{pmatrix} \mu & 0 \\ 0 & 1 - \mu \end{pmatrix}, \quad \mu \in \left[0, \frac{1}{2}\right].$$

Find, for each μ , an explicit GNS representation $(\mathcal{H}_\mu, \pi_\mu, \Omega_\mu)$ of \mathcal{A} associated to the state ω_μ .

SOLUTION:

SOLUTION TO PROBLEM 2 (CONTINUATION):

Name

PROBLEM 3. (10 marks)

Consider a one-dimensional quantum spin chain. For each $x \in \mathbb{Z}$, let $\mathcal{H}_x \simeq \mathbb{C}^n$ for a fixed $n \geq 2$, and let $\mathcal{A}_{\mathbb{Z}}$ be the usual quasi-local algebra built upon $\mathcal{A}_{\{x\}} = \mathcal{B}(\mathcal{H}_x)$. Let $(\Lambda_m)_{m \in \mathbb{N}}$ be the sequence $\Lambda_m = [-m, m] \cap \mathbb{Z}$. Consider:

- unitary elements $U_x \in \mathcal{A}_{\{x\}}$ and the associated map

$$\alpha_{\Lambda}(A) := \left(\otimes_{x \in \Lambda} U_x^* \right) A \left(\otimes_{y \in \Lambda} U_y \right), \quad A \in \mathcal{A}_{\Lambda};$$

- the local Hamiltonian H_{Λ} , given by a two-body interaction

$$H_{\Lambda} = \sum_{x, y \in \Lambda} J(x, y) \Phi_{x, y},$$

where $\Phi_{x, y} \in \mathcal{A}_{\{x\} \cup \{y\}}$; we shall assume that the associated dynamics τ^t exists on $\mathcal{A}_{\mathbb{Z}}$.

1. Prove that there exists an automorphism α of $\mathcal{A}_{\mathbb{Z}}$ such that

$$\lim_{m \rightarrow \infty} \alpha_{\Lambda_m}(A) = \alpha(A), \quad A \in \mathcal{A}_{\text{loc}}.$$

2. Assume that $\|\Phi_{x, y}\| \leq 1$ and that there exists $C < \infty$ such that

$$\sup_{x \in \mathbb{Z}} \sum_{y \in \mathbb{Z}} |J(x, y)| |x - y| = C.$$

Assume moreover that $\alpha(\Phi_{x, y}) = \Phi_{x, y}$ for all $(x, y) \in \mathbb{Z} \times \mathbb{Z}$. Prove that if ω is a (τ^t, β) -KMS state for a $\beta \in (0, \infty)$, then $\omega \circ \alpha = \omega$.

SOLUTION:

SOLUTION TO PROBLEM 3 (CONTINUATION):

Name

PROBLEM 4. (10 marks)

For this problem, you may assume results proved in the homework.

Let $M := \{1, 2, \dots, m\}$. Consider the following generalisation of the classical 1D Ising Model discussed in class. The model consists of $N + 1$ sites where at each site i the configuration is given by $S_i \in M$. A configuration of the chain is given by $S: \{1, \dots, N + 1\} \rightarrow M$. The energy functional is given by

$$H_N(S) := \sum_{i=1}^N h(S_i, S_{i+1})$$

for some function $h: M \times M \rightarrow \mathbb{R}$. We consider the Dirichlet boundary condition obtained by fixing the values of S_1 and S_{N+1} . For any $(s_L, s_R) \in M \times M$, denote $C(s_L, s_R) := \{S \mid S_1 = s_L, S_{N+1} = s_R\}$. The specific free energy is given by

$$f_N(\beta, s_L, s_R) = \frac{\log Z_N(\beta, s_L, s_R)}{N + 1}, \quad Z_N(\beta, s_L, s_R) = \sum_{S \in C(s_L, s_R)} e^{-\beta H_N(S)}.$$

1. Prove that the thermodynamic limit

$$f(\beta, s_L, s_R) = \lim_{N \rightarrow \infty} f_N(\beta, s_L, s_R)$$

exists.

2. Prove that it is independent of the boundary condition (s_L, s_R) .

(Hint: Introduce a transfer matrix to represent $Z_N(\beta, s_L, s_R) = \langle v_L, T_\beta^N v_R \rangle$ and use the specific properties of its entries.)

SOLUTION:

SOLUTION TO PROBLEM 4 (CONTINUATION):

Name

PROBLEM 5. (10 marks)

Let \mathcal{A} be a C^* -algebra with unit, $\{\tau^t \mid t \in \mathbb{R}\}$ be a one-parameter strongly continuous group of $*$ -automorphisms of \mathcal{A} , and $\beta \in (0, \infty)$. Assume that, for each $n \in \mathbb{N}$, $\{\tau_n^t \mid t \in \mathbb{R}\}$ is a one-parameter strongly continuous group of $*$ -automorphisms of \mathcal{A} such that $\|\tau_n^t(A) - \tau^t(A)\| \xrightarrow{n \rightarrow \infty} 0 \forall A \in \mathcal{A}$ and $\forall t \in \mathbb{R}$, and that $(\omega_n)_{n=1}^\infty$ is a sequence of (τ_n^t, β) -KMS states on \mathcal{A} .

1. Argue that there exists a limiting state ω on \mathcal{A} (a keyword is sufficient here).
2. Prove that ω is a (τ^t, β) -KMS state.

(*Hint:* You may use the following result: Let δ , respectively δ_n , be the generators of τ^t , respectively τ_n^t . For each $A \in D(\delta)$, there is a sequence $(A_n)_{n=0}^\infty$ such that $A_n \in D(\delta_n)$ and

$$A_n \longrightarrow A, \quad \delta_n(A_n) \longrightarrow \delta(A)$$

as $n \rightarrow \infty$.)

SOLUTION:

SOLUTION TO PROBLEM 5 (CONTINUATION):

Name _____

PROBLEM 6. (10 marks) – SHORT QUESTIONS

Answer to each question with a YES or a NO. Marking scheme: 1 mark for each correct answer, 0 marks for each unanswered question, -1 mark for each wrong answer.

6.1 Consider the quasi-free state ω_ρ on the Weyl algebra with one-particle Hilbert space \mathcal{H} associated to the operator $\rho \geq 0$ on \mathcal{H} . Let the dynamics be given by $\tau^t(W(f)) = W(e^{itH}f)$, and assume that $\rho = e^{-itH}\rho e^{itH}$. Is the dynamics unitarily implementable in the GNS representation associated to ω_ρ ?

YES NO

6.2 Let $H_\Lambda = \sum_{(x,y) \in \mathcal{E}_\Lambda} (\lambda(\sigma_x^1 \sigma_y^1 + \sigma_x^2 \sigma_y^2) + \sigma_x^3 \sigma_y^3)$, $|\lambda| < 1$ for $\Lambda \subset \mathbb{Z}^2$, where $\sigma \cdot$ are the Pauli matrices. Consider the symmetry $\sigma_x^1 \mapsto \sigma_x^1$, $\sigma_x^2 \mapsto \sigma_x^2$, $\sigma_x^3 \mapsto -\sigma_x^3$ for all $x \in \mathbb{Z}^2$. Does Mermin-Wagner's theorem show the absence of symmetry breaking in this case?

YES NO

6.3 Does an ideal Bose gas with relativistic energy-momentum dispersion relation $\epsilon(p) = |p|$, i.e. $h = \sqrt{|\cdot|} \nabla$ on $L^2(\mathbb{R}^2)$, exhibit Bose-Einstein condensation?

YES NO

6.4 Consider a C^* -dynamical system (\mathcal{A}, τ^t) , a (τ^t, β) -KMS state ω with $\beta \in (0, \infty)$ on \mathcal{A} , and a $*$ -automorphism α on \mathcal{A} . Is it true that, if the dynamics τ^t is α -invariant, so is the state ω ?

YES NO

6.5 On the C^* -algebra $\mathcal{A} = \mathcal{M}(n \times n, \mathbb{C})$, consider a Hamiltonian $H = H^*$ and a state ω_ρ given by the density matrix ρ . Assume that $\omega_\rho(X^*[H, X]) \geq -2014$ for all $X \in \mathcal{A}$. Do ρ and H commute?

YES NO

6.6 Let \mathcal{A} be a C^* -algebra and π_1, π_2 be unitarily equivalent representations. Does this imply that the spectrum of $\pi_1(A)$ is equal to the spectrum of $\pi_2(A)$ for all $A \in \mathcal{A}$?

YES NO

6.7 Let $\mathcal{A} = C^0([0, 1])$ and $\mathcal{A} \ni f: x \mapsto \exp(x)$. Does 2014 belong to the spectrum of f ?

YES NO

6.8 Consider the family $\mathcal{N}(\mathcal{A}) := \{A \in \mathcal{A} \mid AA^* = A^*A\}$ of all normal elements of a C^* -algebra \mathcal{A} . Is $\mathcal{N}(\mathcal{A})$ necessarily a $*$ -subalgebra of \mathcal{A} ?

YES NO

6.9 Consider a quantum spin system on $\Gamma = \mathbb{Z}^2$. For boxes $\Lambda_L = [-L \dots L]^2$ let f_β^L be the Fourier transform of $\omega_\beta^L(S_0^2 S_x^2)$, where ω_β^L is the Gibbs state of the system on Λ_L . Assume that f_β^L is real-valued and

$$f_\beta^L(k) \leq \frac{C}{L^2 \beta} |k|^{-1/2}$$

for a positive constant C . Is it true that the model exhibits long-range order in the sense that $\liminf_{L \rightarrow \infty} L^{-2} \sum_{x \in \mathbb{Z}^2} \omega_\beta^L(S_0^2 S_x^2) > 0$?

YES NO

6.10 On a Hilbert space \mathcal{H} , assume that the time-dependent Hamiltonian $H(t) = H(t)^*$ is such that $H(0) = H(T)$. Let ω be an arbitrary state of the system. Can the energy of the system at $t = T$ be strictly smaller than at $t = 0$?

YES NO